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## INTEREST RATE DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 03/07/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-03 08:17:28	2030 On 07/08/2025			Bond Future	1	5,400,000	Member	Buy
2025-07-03 10:07:22	2030 On 07/08/2025			Bond Future	1	4,100,000	Member	Sell
2025-07-03 10:07:46	2030 On 07/08/2025			Bond Future	1	1,300,000	Member	Sell
2025-07-03 10:07:46	2030 On 07/08/2025			Bond Future	1	1,300,000	Client	Sell
2025-07-03 10:07:46	2030 On 07/08/2025			Bond Future	1	1,300,000	Member	Buy
2025-07-03 10:07:46	2030 On 07/08/2025			Bond Future	1	4,100,000	Client	Sell
2025-07-03 10:07:46	2030 On 07/08/2025			Bond Future	1	4,100,000	Member	Buy
2025-07-03 11:32:54	2030 On 07/08/2025			Bond Future	1	900,000	Member	Buy
2025-07-03 11:33:17	2030 On 07/08/2025			Bond Future	1	900,000	Member	Sell
2025-07-03 14:17:10	2030 On 07/08/2025			Bond Future	1	900,000	Member	Buy
2025-07-03 14:17:10	2030 On 07/08/2025			Bond Future	1	900,000	Client	Sell
Total for 2030 Bond Future					11	25,200,000		
2025-07-03 08:17:28	2032 On 07/08/2025			Bond Future	1	3,700,000	Member	Buy
2025-07-03 10:03:37	2032 On 07/08/2025			Bond Future	1	3,700,000	Client	Sell
2025-07-03 11:32:54	2032 On 07/08/2025			Bond Future	1	2,900,000	Member	Sell
2025-07-03 11:33:32	2032 On 07/08/2025			Bond Future	1	2,900,000	Member	Buy
2025-07-03 14:22:22	2032 On 07/08/2025			Bond Future	1	2,900,000	Member	Sell
2025-07-03 14:22:22	2032 On 07/08/2025			Bond Future	1	2,900,000	Client	Buy
Total for 2032 Bond Future					6	19,000,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-03 11:32:54	2037 On 07/08/2025			Bond Future	1	4,500,000	Member	Buy
2025-07-03 11:34:08	2037 On 07/08/2025			Bond Future	1	4,500,000	Member	Sell
2025-07-03 14:17:53	2037 On 07/08/2025			Bond Future	1	4,500,000	Client	Sell
2025-07-03 14:17:53	2037 On 07/08/2025			Bond Future	1	4,500,000	Member	Buy
Total for 2037 Bond Future					4	18,000,000		
2025-07-03 10:41:06	2040 On 07/08/2025			Bond Future	1	164,300,000	Member	Buy
2025-07-03 10:41:06	2040 On 07/08/2025			Bond Future	1	29,000,000	Member	Sell
2025-07-03 10:41:40	2040 On 07/08/2025			Bond Future	1	29,000,000	Member	Buy
2025-07-03 10:41:53	2040 On 07/08/2025			Bond Future	1	4,300,000	Member	Sell
2025-07-03 11:08:51	2040 On 07/08/2025			Bond Future	1	29,000,000	Member	Sell
2025-07-03 11:08:51	2040 On 07/08/2025			Bond Future	1	29,000,000	Client	Buy
2025-07-03 11:09:37	2040 On 07/08/2025			Bond Future	1	160,000,000	Member	Sell
2025-07-03 11:09:37	2040 On 07/08/2025			Bond Future	1	160,000,000	Member	Buy
2025-07-03 11:09:37	2040 On 07/08/2025			Bond Future	1	160,000,000	Client	Sell
2025-07-03 11:09:38	2040 On 07/08/2025			Bond Future	1	4,300,000	Client	Sell
2025-07-03 11:09:38	2040 On 07/08/2025			Bond Future	1	4,300,000	Member	Buy
2025-07-03 11:32:54	2040 On 07/08/2025			Bond Future	1	200,000	Member	Buy
2025-07-03 11:34:23	2040 On 07/08/2025			Bond Future	1	200,000	Member	Sell
2025-07-03 13:40:27	2040 On 07/08/2025			Bond Future	1	24,600,000	Member	Buy
2025-07-03 13:40:27	2040 On 07/08/2025			Bond Future	1	24,600,000	Member	Sell
2025-07-03 13:49:27	2040 On 07/08/2025			Bond Future	1	24,600,000	Member	Buy
2025-07-03 13:49:27	2040 On 07/08/2025			Bond Future	1	24,600,000	Member	Sell
2025-07-03 14:19:31	2040 On 07/08/2025			Bond Future	1	200,000	Client	Sell
2025-07-03 14:19:31	2040 On 07/08/2025			Bond Future	1	200,000	Member	Buy
2025-07-03 14:22:15	2040 On 07/08/2025			Bond Future	1	24,600,000	Member	Buy
2025-07-03 14:22:15	2040 On 07/08/2025			Bond Future	1	24,600,000	Client	Sell
Total for 2040 Bond Future					21	921,600,000		
2025-07-03 11:32:54	2044 On 06/11/2025			Bond Future	1	4,700,000	Member	Buy
2025-07-03 11:35:08	2044 On 06/11/2025			Bond Future	1	4,700,000	Member	Sell
2025-07-03 14:21:39	2044 On 06/11/2025			Bond Future	1	4,700,000	Member	Buy
2025-07-03 14:21:39	2044 On 06/11/2025			Bond Future	1	4,700,000	Client	Sell
Total for 2044 Bond Future					4	18,800,000		
2025-07-03 08:17:28	R035 On 07/08/2025			Bond Future	1	2,800,000	Member	Buy
2025-07-03 10:01:58	R035 On 07/08/2025			Bond Future	1	2,000,000	Member	Sell
2025-07-03 10:02:54	R035 On 07/08/2025			Bond Future	1	800,000	Member	Sell
2025-07-03 10:02:54	R035 On 07/08/2025			Bond Future	1	800,000	Member	Buy
2025-07-03 10:02:54	R035 On 07/08/2025			Bond Future	1	800,000	Client	Sell
2025-07-03 10:02:54	R035 On 07/08/2025			Bond Future	1	2,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-03 10:02:54	R035 On 07/08/2025			Bond Future	1	2,000,000	Client	Sell
2025-07-03 11:32:54	R035 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-07-03 11:33:50	R035 On 06/11/2025			Bond Future	1	2,000,000	Member	Buy
2025-07-03 14:21:11	R035 On 06/11/2025			Bond Future	1	2,000,000	Client	Buy
2025-07-03 14:21:11	R035 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
Total for R035 Bond Future					11	19,200,000		
2025-07-03 11:22:48	R053 On 07/08/2025			Bond Future	1	2,000,000,000	Member	Buy
2025-07-03 11:22:48	R053 On 06/11/2025			Bond Future	1	2,000,000,000	Member	Sell
2025-07-03 11:24:10	R053 On 07/08/2025			Bond Future	1	2,000,000,000	Member	Sell
2025-07-03 11:24:10	R053 On 06/11/2025			Bond Future	1	2,000,000,000	Member	Buy
Total for R053 Bond Future					4	8,000,000,000		
2025-07-03 11:32:54	R186 On 07/08/2025			Bond Future	1	1,100,000	Member	Buy
2025-07-03 11:35:54	R186 On 07/08/2025			Bond Future	1	1,100,000	Member	Sell
2025-07-03 14:19:57	R186 On 07/08/2025			Bond Future	1	1,100,000	Client	Sell
2025-07-03 14:19:57	R186 On 07/08/2025			Bond Future	1	1,100,000	Member	Buy
Total for R186 Bond Future					4	4,400,000		
2025-07-03 08:17:28	R210 On 07/08/2025			Bond Future	1	66,100,000	Member	Buy
2025-07-03 10:06:27	R210 On 07/08/2025			Bond Future	1	66,100,000	Client	Sell
Total for R210 Bond Future					2	132,200,000		
2025-07-03 08:17:28	R213 On 07/08/2025			Bond Future	1	1,100,000	Member	Buy
2025-07-03 09:57:48	R213 On 07/08/2025			Bond Future	1	1,100,000	Client	Sell
2025-07-03 11:32:54	R213 On 06/11/2025			Bond Future	1	3,200,000	Member	Buy
2025-07-03 11:36:19	R213 On 06/11/2025			Bond Future	1	3,200,000	Member	Sell
2025-07-03 14:20:41	R213 On 06/11/2025			Bond Future	1	3,200,000	Member	Buy
2025-07-03 14:20:41	R213 On 06/11/2025			Bond Future	1	3,200,000	Client	Sell
Total for R213 Bond Future					6	15,000,000		
2025-07-03 11:32:54	R214 On 06/11/2025			Bond Future	1	1,500,000	Member	Sell
2025-07-03 11:36:45	R214 On 06/11/2025			Bond Future	1	1,500,000	Member	Buy
2025-07-03 14:19:07	R214 On 06/11/2025			Bond Future	1	1,500,000	Client	Buy
2025-07-03 14:19:07	R214 On 06/11/2025			Bond Future	1	1,500,000	Member	Sell
Total for R214 Bond Future					4	6,000,000		
2025-07-03 11:20:07	R248 On 07/08/2025			Bond Future	1	2,500,000,000	Member	Buy
2025-07-03 11:20:07	R248 On 06/11/2025			Bond Future	1	2,500,000,000	Member	Sell
2025-07-03 11:22:31	R248 On 07/08/2025			Bond Future	1	2,500,000,000	Member	Sell
2025-07-03 11:22:31	R248 On 06/11/2025			Bond Future	1	2,500,000,000	Member	Buy
2025-07-03 11:32:54	R248 On 06/11/2025			Bond Future	1	600,000	Member	Sell
2025-07-03 11:35:28	R248 On 06/11/2025			Bond Future	1	600,000	Member	Buy
2025-07-03 14:18:32	R248 On 06/11/2025			Bond Future	1	600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-03 14:18:32	R248 On 06/11/2025			Bond Future	1	600,000	Client	Buy
2025-07-03 16:05:42	R248 On 07/08/2025			Bond Future	1	10,000,000	Member	Sell
2025-07-03 16:16:33	R248 On 07/08/2025			Bond Future	1	10,000,000	Member	Buy
2025-07-03 16:16:43	R248 On 07/08/2025			Bond Future	1	10,000,000	Client	Buy
2025-07-03 16:16:43	R248 On 07/08/2025			Bond Future	1	10,000,000	Member	Sell
Total for R248 Bond Future					12	10,042,400,00		
Grand Total for all Instruments					89	19,221,800,00		